

# **EXHIBIT 12**

**Treasury Bill Activity in JPMC <sup>Redacted</sup> 3414 Account - Purchases, Sales/Redemptions, and Interest**

| Purchases of Treasury Bills |               |   |                                     |                            | Sales/Redemptions of Treasury Bills |                          |                         |                                |                               |   |                                    |
|-----------------------------|---------------|---|-------------------------------------|----------------------------|-------------------------------------|--------------------------|-------------------------|--------------------------------|-------------------------------|---|------------------------------------|
| CUSIP                       | Maturity Date | 703 ID(s) <sup>[1]</sup>  | Purchase Date(s)                    | Total Face Value Purchased | Total Purchase Price                | 703 ID(s) <sup>[1]</sup> | Sale/Redemption Date(s) | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity |
| 912795ZL8                   | 6/14/2007     | 41739<br>41758<br>41759<br>41760<br>41761<br>41762<br>41787<br>41781<br>41782<br>41783<br>41784<br>41785<br>41786<br>42596<br>42597<br>42598<br>42599<br>42600<br>42601<br>43082<br>43083<br>43084<br>43085<br>43086<br>43087<br>43188<br>43189<br>43190<br>43191<br>43192<br>43193<br>43624<br>43625<br>43626<br>43853<br>43854<br>43855<br>43621<br>43622<br>43623<br>43856<br>43857<br>43858<br>43934<br>43935<br>43936<br>43937<br>43956<br>43957<br>43958<br>43959<br>43960<br>43961<br>44389<br>44390<br>44391<br>44392<br>44393<br>44394<br>44316<br>44317<br>44318<br>44319<br>44320<br>44321<br>43820<br>43821<br>43822<br>43823<br>43824<br>43825 | 3/13/2007<br>3/14/2007<br>3/15/2007 | \$ 300,000,000             | \$ 296,235,125                      | 43075                    | 6/14/2007               | \$ 300,000,000                 | \$ 300,000,000                | \$ 3,764,875                            | Redeemed                           |
| 912795ZM6                   | 6/21/2007     |   |                                     |                            |                                     | 43171                    | 6/21/2007               | \$ 300,000,000                 | \$ 300,000,000                | \$ 3,964,917                            | Redeemed                           |
| 912795ZU8                   | 8/9/2007      |   | 5/9/2007                            | \$ 300,000,000             | \$ 296,373,667                      | 43844                    | 8/9/2007                | \$ 300,000,000                 | \$ 300,000,000                | \$ 3,626,333                            | Redeemed                           |
| 912795ZZ7                   | 9/13/2007     |   | 6/14/2007                           | \$ 300,000,000             | \$ 296,572,333                      | 44295                    | 9/13/2007               | \$ 300,000,000                 | \$ 300,000,000                | \$ 3,427,667                            | Redeemed                           |
| 912795A27                   | 9/20/2007     |   | 6/21/2007                           | \$ 300,000,000             | \$ 296,534,417                      | 44371                    | 9/20/2007               | \$ 300,000,000                 | \$ 300,000,000                | \$ 3,465,583                            | Redeemed                           |
| 912795A68                   | 10/18/2007    |   | 7/24/2007<br>8/9/2007               | \$ 300,000,000             | \$ 296,872,625                      | 44740                    | 10/18/2007              | \$ 300,000,000                 | \$ 300,000,000                | \$ 3,127,375                            | Redeemed                           |
| 912795A76                   | 10/25/2007    |   | 7/24/2007<br>8/9/2007               | \$ 300,000,000             | \$ 296,597,302                      | 44825                    | 10/25/2007              | \$ 300,000,000                 | \$ 300,000,000                | \$ 3,402,698                            | Redeemed                           |
| 912795A92                   | 11/8/2007     |   | 8/15/2007                           | \$ 200,000,000             | \$ 197,908,056                      | 45008                    | 11/8/2007               | \$ 200,000,000                 | \$ 200,000,000                | \$ 2,091,944                            | Redeemed                           |
| 912795B26                   | 11/15/2007    |   | 8/16/2007                           | \$ 300,000,000             | \$ 296,724,000                      | 45071                    | 11/15/2007              | \$ 300,000,000                 | \$ 300,000,000                | \$ 3,276,000                            | Redeemed                           |
| 912795B59                   | 12/6/2007     |   | 9/20/2007                           | \$ 300,000,000             | \$ 297,542,417                      | 45346                    | 12/6/2007               | \$ 300,000,000                 | \$ 300,000,000                | \$ 2,457,583                            | Redeemed                           |
| 912795B67                   | 12/13/2007    |   | 9/13/2007                           | \$ 300,000,000             | \$ 297,027,333                      | 45450                    | 12/13/2007              | \$ 300,000,000                 | \$ 300,000,000                | \$ 2,972,667                            | Redeemed                           |
| 912795B75                   | 12/20/2007    |   | 8/7/2007                            | \$ 300,000,000             | \$ 294,763,125                      | 45574                    | 12/20/2007              | \$ 300,000,000                 | \$ 300,000,000                | \$ 5,236,875                            | Redeemed                           |

**Treasury Bill Activity in JPMC <sup>Redacted</sup> 3414 Account - Purchases, Sales/Redemptions, and Interest**

| <i>Purchases of Treasury Bills</i> |               |  |                  |                            | <i>Sales/Redemptions of Treasury Bills</i> |                          |                         |                                |                               |   |                                    |
|------------------------------------|---------------|--|------------------|----------------------------|--|--------------------------|-------------------------|--------------------------------|-------------------------------|---|------------------------------------|
| CUSIP                              | Maturity Date | 703 ID(s) <sup>[1]</sup>   | Purchase Date(s) | Total Face Value Purchased | Total Purchase Price                       | 703 ID(s) <sup>[1]</sup> | Sale/Redemption Date(s) | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity |
| 912795C33                          | 1/17/2008     | 44756<br>44757<br>44758<br>44759<br>44760<br>44761<br>44842<br>44843<br>44844<br>44845<br>44846<br>44847<br>44936<br>44937<br>44938<br>44939<br>44940<br>44941<br>45022<br>45023<br>45024<br>45025<br>45368<br>45369<br>45370<br>45371<br>45372<br>45373<br>45087<br>45088<br>45089<br>45090<br>45091<br>45092<br>45422<br>45423<br>45424<br>45425<br>45426<br>45427<br>45445<br>45446<br>45447<br>45448<br>45464<br>45465<br>45466<br>45467<br>45468<br>45469<br>45594<br>45595<br>45596<br>45597<br>45598<br>45599<br>46091<br>46092<br>46093<br>46094<br>46095<br>46096<br>46191<br>46192<br>46193<br>46194<br>46195<br>46196<br>46342<br>46343<br>46344<br>46345<br>46346<br>46347 | 10/18/2007       | \$ 300,000,000             | \$ 296,943,917                             | 46063                    | 1/17/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 3,056,083                            | Redeemed                           |
| 912795C41                          | 1/24/2008     |  |                  |                            |  | 46172                    | 1/24/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 2,949,917                            | Redeemed                           |
| 912795C58                          | 1/31/2008     |  |                  |                            |  | 46263                    | 1/31/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 2,896,833                            | Redeemed                           |
| 912795C66                          | 2/7/2008      |  |                  |                            |  | 46440                    | 2/7/2008                | \$ 200,000,000                 | \$ 200,000,000                | \$ 1,840,222                            | Redeemed                           |
| 912795C90                          | 2/28/2008     |  |                  |                            |  | 46691                    | 2/28/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 2,079,000                            | Redeemed                           |
| 912795D32                          | 3/13/2008     |  |                  |                            |  | 46899                    | 3/13/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 3,274,979                            | Redeemed                           |
| 912795D40                          | 3/20/2008     |  |                  |                            |  | 47003                    | 3/20/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 2,391,667                            | Redeemed                           |
| 912795D57                          | 3/27/2008     |  |                  |                            |  | 47091                    | 3/27/2008               | \$ 200,000,000                 | \$ 200,000,000                | \$ 1,654,778                            | Redeemed                           |
| 912795D65                          | 4/3/2008      |  |                  |                            |  | 47262                    | 4/3/2008                | \$ 300,000,000                 | \$ 300,000,000                | \$ 2,688,000                            | Redeemed                           |
| 912795D73                          | 4/10/2008     |  |                  |                            |  | 47369                    | 4/10/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 2,688,000                            | Redeemed                           |
| 912795D81                          | 4/17/2008     |  |                  |                            |  | 47483                    | 4/17/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 2,320,500                            | Redeemed                           |
| 912795D99                          | 4/24/2008     |  |                  |                            |  | 47579                    | 4/24/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 1,493,917                            | Redeemed                           |
| 912795E23                          | 5/1/2008      |  |                  |                            |  | 47666                    | 5/1/2008                | \$ 300,000,000                 | \$ 300,000,000                | \$ 1,683,500                            | Redeemed                           |

**Treasury Bill Activity in JPMC <sup>Redacted</sup> 3414 Account - Purchases, Sales/Redemptions, and Interest**

| <i>Purchases of Treasury Bills</i> |               |  |                  |                            | <i>Sales/Redemptions of Treasury Bills</i> |                          |                         |                                |                               |   |                                    |
|------------------------------------|---------------|--|------------------|----------------------------|--|--------------------------|-------------------------|--------------------------------|-------------------------------|---|------------------------------------|
| CUSIP                              | Maturity Date | 703 ID(s) <sup>[1]</sup>   | Purchase Date(s) | Total Face Value Purchased | Total Purchase Price                       | 703 ID(s) <sup>[1]</sup> | Sale/Redemption Date(s) | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity |
| 912795E31                          | 5/8/2008      | 46455<br>46456<br>46457<br>46458<br>46704<br>46705<br>46706<br>46707<br>46708<br>46709<br>46911<br>46912<br>46913<br>46914<br>46915<br>46916<br>47021<br>47022<br>47023<br>47024<br>47025<br>47026<br>47106<br>47107<br>47108<br>47109<br>47285<br>47286<br>47287<br>47288<br>47289<br>47290<br>47389<br>47390<br>47391<br>47392<br>47393<br>47394<br>47508<br>47509<br>47510<br>47511<br>47512<br>47513<br>47593<br>47594<br>47595<br>47596<br>47597<br>47598<br>47688<br>47689<br>47690<br>47691<br>47692<br>47693<br>47787<br>47788<br>47789<br>47790<br>48046<br>48047<br>48048<br>48049<br>48050<br>48051 | 2/7/2008         | \$ 200,000,000             | \$ 198,958,556                             | 47773                    | 5/8/2008                | \$ 200,000,000                 | \$ 200,000,000                | \$ 1,041,444                            | Redeemed                           |
| 912795E64                          | 5/29/2008     | 46706<br>46707<br>46708<br>46709<br>46911<br>46912<br>46913<br>46914<br>46915<br>46916<br>47021<br>47022<br>47023<br>47024<br>47025<br>47026<br>47106<br>47107<br>47108<br>47109<br>47285<br>47286<br>47287<br>47288<br>47289<br>47290<br>47389<br>47390<br>47391<br>47392<br>47393<br>47394<br>47508<br>47509<br>47510<br>47511<br>47512<br>47513<br>47593<br>47594<br>47595<br>47596<br>47597<br>47598<br>47688<br>47689<br>47690<br>47691<br>47692<br>47693<br>47787<br>47788<br>47789<br>47790<br>48046<br>48047<br>48048<br>48049<br>48050<br>48051   | 2/28/2008        | \$ 300,000,000             | \$ 298,498,500                             | 48026                    | 5/29/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 1,501,500                            | Redeemed                           |
| 912795E80                          | 6/12/2008     | 46913<br>46914<br>46915<br>46916<br>47021<br>47022<br>47023<br>47024<br>47025<br>47026<br>47106<br>47107<br>47108<br>47109<br>47285<br>47286<br>47287<br>47288<br>47289<br>47290<br>47389<br>47390<br>47391<br>47392<br>47393<br>47394<br>47508<br>47509<br>47510<br>47511<br>47512<br>47513<br>47593<br>47594<br>47595<br>47596<br>47597<br>47598<br>47688<br>47689<br>47690<br>47691<br>47692<br>47693<br>47787<br>47788<br>47789<br>47790<br>48046<br>48047<br>48048<br>48049<br>48050<br>48051   | 3/13/2008        | \$ 300,000,000             | \$ 298,915,583                             | 48260                    | 6/12/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 1,084,417                            | Redeemed                           |
| 912795E98                          | 6/19/2008     | 47023<br>47024<br>47025<br>47026<br>47106<br>47107<br>47108<br>47109<br>47285<br>47286<br>47287<br>47288<br>47289<br>47290<br>47389<br>47390<br>47391<br>47392<br>47393<br>47394<br>47508<br>47509<br>47510<br>47511<br>47512<br>47513<br>47593<br>47594<br>47595<br>47596<br>47597<br>47598<br>47688<br>47689<br>47690<br>47691<br>47692<br>47693<br>47787<br>47788<br>47789<br>47790<br>48046<br>48047<br>48048<br>48049<br>48050<br>48051   | 3/20/2008        | \$ 300,000,000             | \$ 299,393,333                             | 48362                    | 6/19/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 606,667                              | Redeemed                           |
| 912795F22                          | 6/26/2008     | 47107<br>47108<br>47109<br>47285<br>47286<br>47287<br>47288<br>47289<br>47290<br>47389<br>47390<br>47391<br>47392<br>47393<br>47394<br>47508<br>47509<br>47510<br>47511<br>47512<br>47513<br>47593<br>47594<br>47595<br>47596<br>47597<br>47598<br>47688<br>47689<br>47690<br>47691<br>47692<br>47693<br>47787<br>47788<br>47789<br>47790<br>48046<br>48047<br>48048<br>48049<br>48050<br>48051  | 3/27/2008        | \$ 200,000,000             | \$ 199,357,944                             | 48465                    | 6/26/2008               | \$ 200,000,000                 | \$ 200,000,000                | \$ 642,056                              | Redeemed                           |
| 912795F30                          | 7/3/2008      | 47286<br>47287<br>47288<br>47289<br>47290<br>47389<br>47390<br>47391<br>47392<br>47393<br>47394<br>47508<br>47509<br>47510<br>47511<br>47512<br>47513<br>47593<br>47594<br>47595<br>47596<br>47597<br>47598<br>47688<br>47689<br>47690<br>47691<br>47692<br>47693<br>47787<br>47788<br>47789<br>47790<br>48046<br>48047<br>48048<br>48049<br>48050<br>48051  | 4/3/2008         | \$ 300,000,000             | \$ 298,976,250                             | 48586                    | 7/3/2008                | \$ 300,000,000                 | \$ 300,000,000                | \$ 1,023,750                            | Redeemed                           |
| 912795F48                          | 7/10/2008     | 47391<br>47392<br>47393<br>47394<br>47508<br>47509<br>47510<br>47511<br>47512<br>47513<br>47593<br>47594<br>47595<br>47596<br>47597<br>47598<br>47688<br>47689<br>47690<br>47691<br>47692<br>47693<br>47787<br>47788<br>47789<br>47790<br>48046<br>48047<br>48048<br>48049<br>48050<br>48051   | 4/10/2008        | \$ 300,000,000             | \$ 299,021,750                             | 48680                    | 7/10/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 978,250                              | Redeemed                           |
| 912795F55                          | 7/17/2008     | 47510<br>47511<br>47512<br>47513<br>47593<br>47594<br>47595<br>47596<br>47597<br>47598<br>47688<br>47689<br>47690<br>47691<br>47692<br>47693<br>47787<br>47788<br>47789<br>47790<br>48046<br>48047<br>48048<br>48049<br>48050<br>48051   | 4/17/2008        | \$ 300,000,000             | \$ 299,207,542                             | 48783                    | 7/17/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 792,458                              | Redeemed                           |
| 912795F63                          | 7/24/2008     | 47595<br>47596<br>47597<br>47598<br>47688<br>47689<br>47690<br>47691<br>47692<br>47693<br>47787<br>47788<br>47789<br>47790<br>48046<br>48047<br>48048<br>48049<br>48050<br>48051   | 4/24/2008        | \$ 300,000,000             | \$ 299,105,167                             | 48886                    | 7/24/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 894,833                              | Redeemed                           |
| 912795F71                          | 7/31/2008     | 47690<br>47691<br>47692<br>47693<br>47787<br>47788<br>47789<br>47790<br>48046<br>48047<br>48048<br>48049<br>48050<br>48051   | 5/1/2008         | \$ 300,000,000             | \$ 298,953,500                             | 48976                    | 7/31/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 1,046,500                            | Redeemed                           |
| 912795F89                          | 8/7/2008      | 47788<br>47789<br>47790<br>48046<br>48047<br>48048<br>48049<br>48050<br>48051  | 5/8/2008         | \$ 200,000,000             | \$ 199,198,694                             | 49091                    | 8/7/2008                | \$ 200,000,000                 | \$ 200,000,000                | \$ 801,306                              | Redeemed                           |
| 912795G39                          | 8/28/2008     | 48048<br>48049<br>48050<br>48051   | 5/29/2008        | \$ 300,000,000             | \$ 298,589,500                             | 49353                    | 8/28/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 1,410,500                            | Redeemed                           |

**Treasury Bill Activity in JPMC<sup>Redacted</sup> 3414 Account - Purchases, Sales/Redemptions, and Interest**

| Purchases of Treasury Bills |               |  |                        |                            | Sales/Redemptions of Treasury Bills |  |                         |                                |                               |   |                                    |
|-----------------------------|---------------|--|------------------------|----------------------------|-------------------------------------|--|-------------------------|--------------------------------|-------------------------------|---|------------------------------------|
| CUSIP                       | Maturity Date | 703 ID(s) <sup>[1]</sup>   | Purchase Date(s)       | Total Face Value Purchased | Total Purchase Price                | 703 ID(s) <sup>[1]</sup>   | Sale/Redemption Date(s) | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity |
| 912795G54                   | 9/11/2008     | 47822<br>47823<br>47824<br>47825<br>47826<br>47827<br>48282<br>48283<br>48284<br>48285<br>48286<br>48287<br>47828<br>47829<br>47830<br>47831   | 5/12/2008<br>6/12/2008 | \$ 600,000,000             | \$ 596,997,125                      | 49592  | 9/11/2008               | \$ 600,000,000                 | \$ 600,000,000                | \$ 3,002,875                            | Redeemed                           |
| 912795G62                   | 9/18/2008     | 48377<br>48378<br>48379<br>48380<br>48381<br>48382<br>48480<br>48481<br>48482<br>48483<br>48605<br>48606<br>48607<br>48608<br>48609<br>48610<br>48699<br>48700<br>48701<br>48702<br>48703<br>48704<br>48800<br>48801<br>48802<br>48803<br>48804<br>48805<br>48907<br>48908 | 5/12/2008<br>6/19/2008 | \$ 500,000,000             | \$ 497,410,417                      | 49706  | 9/18/2008               | \$ 500,000,000                 | \$ 500,000,000                | \$ 2,589,583                            | Redeemed                           |
| 912795G70                   | 9/25/2008     | 48481<br>48482<br>48483<br>48605<br>48606<br>48607<br>48608<br>48609<br>48610<br>48699<br>48700<br>48701<br>48702<br>48703<br>48704<br>48800<br>48801<br>48802<br>48803<br>48804<br>48805<br>48907<br>48908  | 6/26/2008              | \$ 200,000,000             | \$ 199,107,694                      | 49816  | 9/25/2008               | \$ 200,000,000                 | \$ 200,000,000                | \$ 892,306                              | Redeemed                           |
| 912795G88                   | 10/2/2008     | 48606<br>48607<br>48608<br>48609<br>48610<br>48699<br>48700<br>48701<br>48702<br>48703<br>48704<br>48800<br>48801<br>48802<br>48803<br>48804<br>48805<br>48907<br>48908  | 7/3/2008               | \$ 300,000,000             | \$ 298,638,792                      | 49940  | 10/2/2008               | \$ 300,000,000                 | \$ 300,000,000                | \$ 1,361,208                            | Redeemed                           |
| 912795G96                   | 10/9/2008     | 48701<br>48702<br>48703<br>48704<br>48800<br>48801<br>48802<br>48803<br>48804<br>48805<br>48907<br>48908   | 7/10/2008              | \$ 300,000,000             | \$ 298,635,000                      | 49965<br>49966<br>49967<br>49968<br>49969<br>49970<br>50097<br>50098<br>50099<br>50100<br>50101<br>50102<br>50158<br>50159                   | 10/3/2008               | \$ 300,000,000                 | \$ 299,995,000                | \$ 1,360,000                            | Sold                               |
| 912795H20                   | 10/16/2008    | 48802<br>48803<br>48804<br>48805<br>48907<br>48908   | 7/17/2008              | \$ 300,000,000             | \$ 298,987,625                      | 50160<br>50161<br>50162<br>50163<br>50244<br>50245<br>50246<br>50247<br>50248<br>50249<br>50329<br>50330<br>50331<br>50332<br>50333<br>50334 | 10/14/2008              | \$ 300,000,000                 | \$ 299,992,000                | \$ 1,004,375                            | Sold                               |
| 912795H38                   | 10/23/2008    | 48909<br>48910<br>48911<br>48912<br>49002<br>49003<br>49004<br>49005<br>49006<br>49007   | 7/24/2008              | \$ 300,000,000             | \$ 298,900,417                      | 50160<br>50161<br>50162<br>50163<br>50244<br>50245<br>50246<br>50247<br>50248<br>50249<br>50329<br>50330<br>50331<br>50332<br>50333<br>50334 | 10/16/2008              | \$ 300,000,000                 | \$ 299,994,167                | \$ 1,093,750                            | Sold                               |
| 912795H46                   | 10/30/2008    | 49002<br>49003<br>49004<br>49005<br>49006<br>49007   | 7/31/2008              | \$ 300,000,000             | \$ 298,748,750                      | 50335<br>50336<br>50337<br>50338<br>50339<br>50340<br>50341<br>50342   | 10/22/2008              | \$ 300,000,000                 | \$ 299,972,000                | \$ 1,223,250                            | Sold                               |
| 912795H53                   | 11/6/2008     | 49114<br>49115<br>49116<br>49117<br>N/A <sup>[2]</sup>   | 8/7/2008<br>9/18/2008  | \$ 300,000,000             | \$ 298,743,694                      | 50343<br>50344<br>50460<br>50461   | 10/29/2008              | \$ 300,000,000                 | \$ 299,983,333                | \$ 1,239,639                            | Sold                               |
| 912795H95                   | 12/4/2008     | 49369<br>49370<br>49371<br>49372<br>49373<br>49374   | 8/28/2008              | \$ 300,000,000             | \$ 298,685,167                      | 50337<br>50338<br>50339<br>50340<br>50341<br>50342   | 10/29/2008              | \$ 300,000,000                 | \$ 299,895,000                | \$ 1,209,833                            | Sold                               |
| 912795J28                   | 12/11/2008    | 49610<br>49611<br>49612<br>49613<br>49614<br>49615   | 9/11/2008              | \$ 300,000,000             | \$ 298,763,917                      | 50343<br>50344<br>50460<br>50461   | 10/29/2008<br>11/4/2008 | \$ 300,000,000                 | \$ 299,879,056                | \$ 1,115,139                            | Sold                               |

**Treasury Bill Activity in JPMC <sup>Redacted</sup>3414 Account - Purchases, Sales/Redemptions, and Interest**

| <i>Purchases of Treasury Bills</i> |               |  |   |                            | <i>Sales/Redemptions of Treasury Bills</i> |   |                                      |                                |                               |   |                                    |
|------------------------------------|---------------|--|---|----------------------------|--|---|--------------------------------------|--------------------------------|-------------------------------|---|------------------------------------|
| CUSIP                              | Maturity Date | 703 ID(s) <sup>[1]</sup>   | Purchase Date(s)                                  | Total Face Value Purchased | Total Purchase Price                       | 703 ID(s) <sup>[1]</sup>  | Sale/Redemption Date(s)              | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity |
| 912795J36                          | 12/18/2008    | 50364<br>50365   | 10/29/2008  | \$ 100,000,000             | \$ 99,950,000                              | 50462<br>50463  | 11/4/2008                            | \$ 100,000,000                 | \$ 99,953,556                 | \$ 3,556                                | Sold                               |
|                                    |               | 48827  |   |                            |  | 50345   |                                      |                                |                               |   |                                    |
| 912795J69                          | 1/8/2009      | 48828<br>48829<br>48830<br>48863<br>48849  | 7/18/2008<br>7/22/2008                            | \$ 250,000,000             | \$ 247,892,708                             | 50346<br>50347<br>50466<br>50467<br>50348<br>50349<br>50350<br>50468<br>50469 | 10/29/2008<br>11/4/2008              | \$ 250,000,000                 | \$ 249,758,500                | \$ 1,865,792                            | Sold                               |
| 912795J77                          | 1/15/2009     | 48850<br>48851<br>48864<br>48865   | 7/21/2008<br>7/22/2008                            | \$ 250,000,000             | \$ 247,743,000                             | 50470<br>50471  | 10/29/2008<br>11/4/2008              | \$ 250,000,000                 | \$ 249,720,250                | \$ 1,977,250                            | Sold                               |
| 912795J85                          | 1/22/2009     | 50366<br>50367   | 10/29/2008  | \$ 100,000,000             | \$ 99,853,611                              | 50472<br>50473  | 11/4/2008                            | \$ 100,000,000                 | \$ 99,894,667                 | \$ 41,056                               | Sold                               |
| 912795J93                          | 1/29/2009     | 50368<br>50369   | 10/29/2008  | \$ 100,000,000             | \$ 99,813,444                              | 50418<br>50419<br>50420<br>50421  | 11/3/2008<br>11/5/2008               | \$ 300,000,000                 | \$ 299,595,556                | \$ 1,635,181                            | Sold                               |
| 912795K26                          | 2/5/2009      | 49616<br>49617<br>49618<br>49619<br>49620<br>49621<br>49833                            | 9/11/2008   | \$ 300,000,000             | \$ 297,960,375                             | 50517<br>50518<br>50474<br>50475<br>50519<br>50520                            | 11/4/2008<br>11/5/2008               | \$ 200,000,000                 | \$ 199,690,333                | \$ 731,667                              | Sold                               |
| 912795K34                          | 2/12/2009     | 49834<br>49835<br>49836  | 9/25/2008   | \$ 200,000,000             | \$ 198,958,667                             | 50422<br>50423<br>50424<br>50425<br>50426<br>50427                            | 11/3/2008<br>11/4/2008<br>11/10/2008 | \$ 500,000,000                 | \$ 499,193,722                | \$ 1,589,278                            | Sold                               |
| 912795K42                          | 2/19/2009     | 49725<br>49726<br>49727<br>49728<br>49729<br>49730<br>49731<br>49771<br>49772<br>49773 | 9/18/2008<br>9/22/2008                            | \$ 500,000,000             | \$ 497,604,444                             | 50476<br>50477<br>50558<br>50559<br>50560<br>50561                            | 11/10/2008                           | \$ 100,000,000                 | \$ 99,883,000                 | \$ 116,333                              | Sold                               |
| 912795K59                          | 2/26/2009     | 50370<br>50371   | 10/29/2008  | \$ 100,000,000             | \$ 99,766,667                              | 50574<br>50575  | 11/12/2008                           | \$ 100,000,000                 | \$ 99,934,083                 | \$ 166,028                              | Sold                               |
| 912795K67                          | 3/5/2009      | 49752<br>49753   | 9/19/2008   | \$ 100,000,000             | \$ 99,768,056                              | 50478   | 11/4/2008<br>11/12/2008              | \$ 200,000,000                 | \$ 199,657,111                | \$ 1,001,111                            | Sold                               |
| 912795K75                          | 3/12/2009     | 49852<br>49853<br>49854<br>49855   | 9/26/2008   | \$ 200,000,000             | \$ 198,656,000                             | 50479<br>50576<br>50577   |                                      |                                |                               |   |                                    |
| 912795K83                          | 3/19/2009     | 49992<br>50014<br>50062<br>50063<br>50131<br>50132                                     | 10/3/2008<br>10/6/2008<br>10/8/2008<br>10/14/2008 | \$ 300,000,000             | \$ 298,320,000                             | 50480<br>50481<br>50482<br>50483<br>50578<br>50579                            | 11/4/2008<br>11/12/2008              | \$ 300,000,000                 | \$ 299,353,278                | \$ 1,033,278                            | Sold                               |
| <u>\$ 16,700,000,000</u>           |               |  |   |                            | <u>\$ 16,586,249,976</u>                   | <u>Total</u>  |                                      |                                |                               |   |                                    |
| <u>\$ 16,700,000,000</u>           |               |  |   |                            | <u>\$ 16,696,229,944</u>                   | <u>\$ 109,979,969</u>   |                                      |                                |                               |   |                                    |

<sup>[1]</sup> See Exhibit 4 for 703 Account transactions related to the Treasury Bills. See also statements titled "All Trade Activity" for the JPMC <sup>Redacted</sup>3414 account: JPMSAA0019992-94; JPMSAA0019996-20020; and JPMSAA0020022-77.

<sup>[2]</sup> The JPMC <sup>Redacted</sup>3414 Account Activity Report and the Lehman 435 Account statement for September 2008 reflect two transfers of Treasury Bills having a total face value of \$100 million from the Lehman 435 Account (one of the 8 Brokerage Accounts) to the JPMC <sup>Redacted</sup>3414 Account. According to the Lehman 435 Account statements, these Treasury Bills were purchased for a total of \$99,587,972 on 8/7/2008. See SECSAH0001353, SECSAH0001373, and JPMSAA0020056.